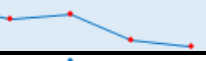
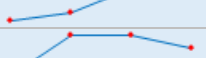
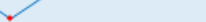


跨期数据跟踪

信达期货能化组交流群，即将成立啦！
快向“能化小精灵”申请吧！
微信号：hanbb360



化工跨期套利跟踪									
 信达期货 CINDA FUTURES		联系人：陈敏华			联系人：韩冰冰				
		投资咨询号：Z0012670			从业资格号：F3047762				
					电话：0571-28132638				
策略组合		20日前 2月4日	10日前 2月18日	5日前 2月25日	昨日 3月2日	今日 3月3日	近一个月走势图	建议	
跨期	MA9-MA1		-60	-53	-59	-74			
	MA5-MA9	-30	-45	-40	-68	-75			
	TA9-TA1		-94	-90	-96	-96			
	TA5-TA9	-100	-112	-98	-102	-102			
	L9-L1		-70	-65	-70	-70			
	L5-L9	-120	-165	-145	-145	-135			
	PP9-PP1		-62	-54	-66	-59			
	PP5-PP9	-102	-150	-125	-120	-125			
	V9-V1		70	70	65	65			
	V5-V9	-60	-95	-75	-115	-115			
	BU9-BU12	-134	-134	-134	-134	-134			
	BU6-BU9	80	80	80	80	80			
	RU9-RU1		-1080	-1075	-1060	-1055			
	RU5-RU9	-275	-290	-275	-275	-280			

基差数据跟踪

信达期货能化组交流群，即将成立啦！
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2020年03月03日期现结构图								4
品种	现货价格	涨跌	近十日走势	主力基差	涨跌	近十日走势	基差率	价差结构
EG	4315	15.00		-49.00	13.00		-1.1%	
PVC	6200	0.00		-70.00	-10.00		-1.1%	
PE	6850	100.00		-85.00	50.00		-1.2%	
PP	6900	150.00		-164.00	63.00		-2.3%	
甲醇	1980	10.00		-67.00	-57.00		-3.2%	
PTA	4200	40.00		-146.00	-4.00		-3.3%	

注1：主力基差=现货-主力合约；基差率=（现货价格-期货主力）/期货主力；

注2：价差结构指现货、近月、次近月和远月合约的价格结构，其中红色为现货价格；

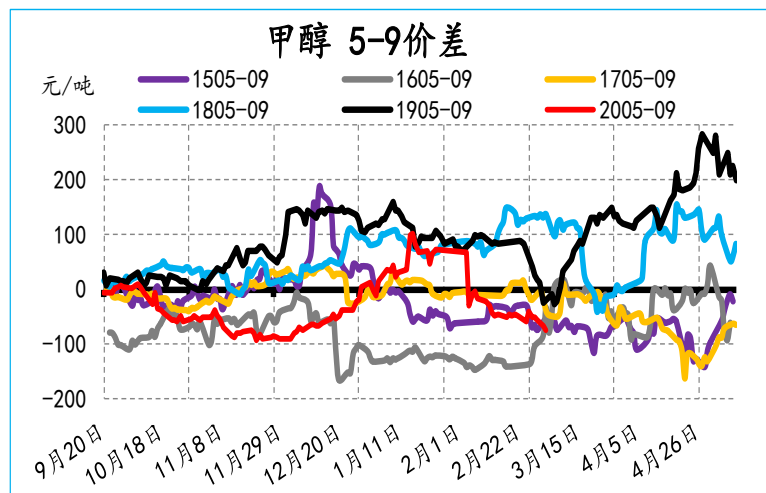
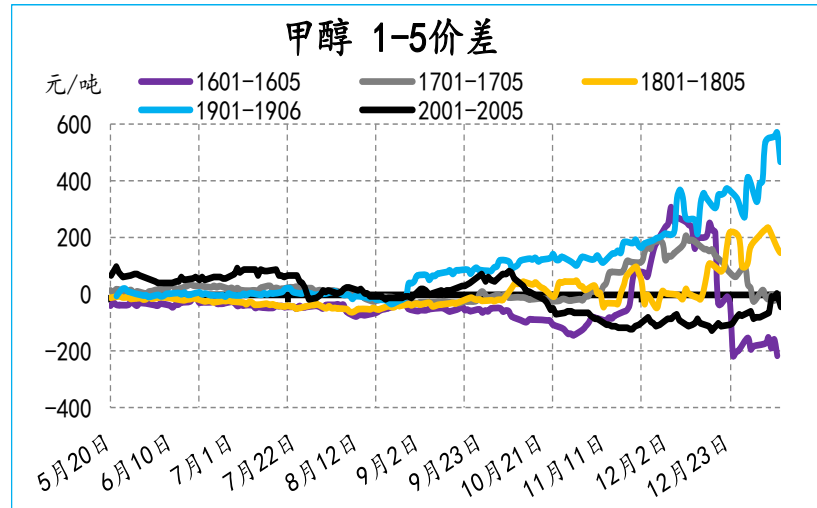
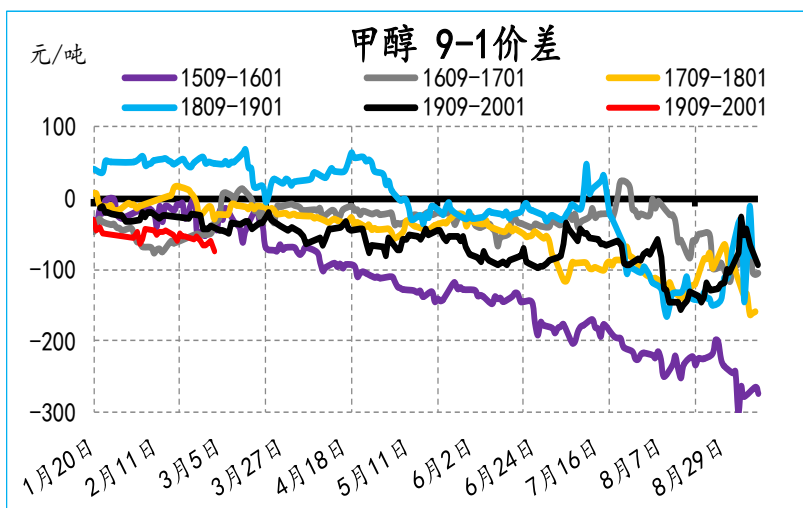
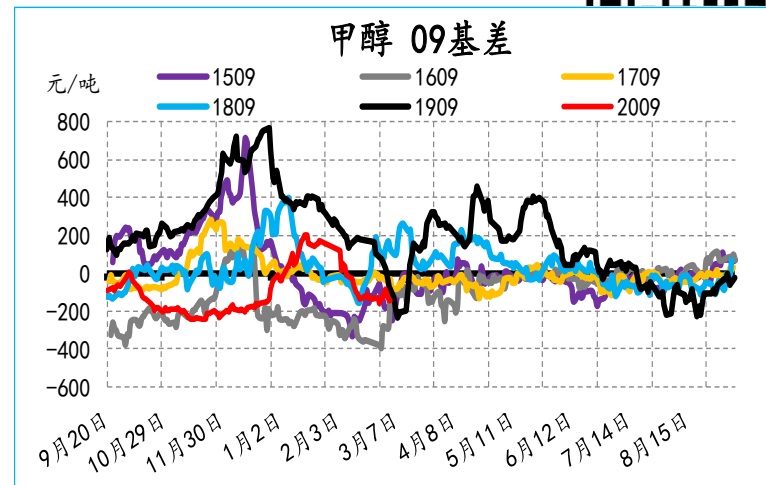
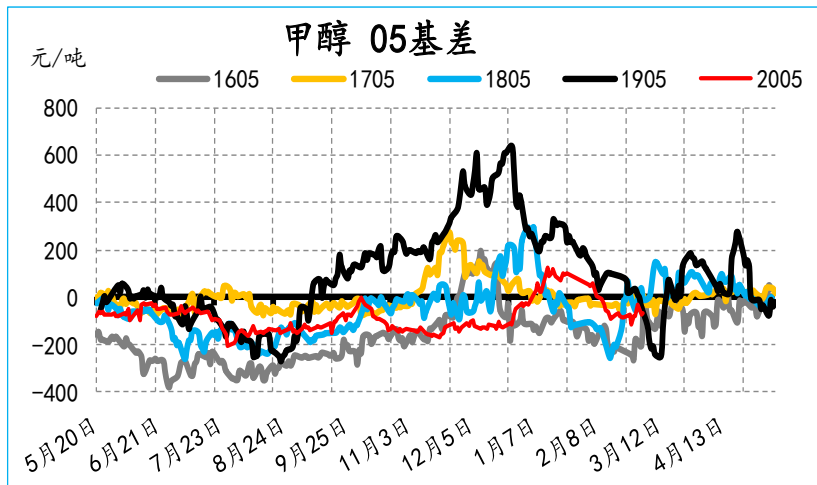
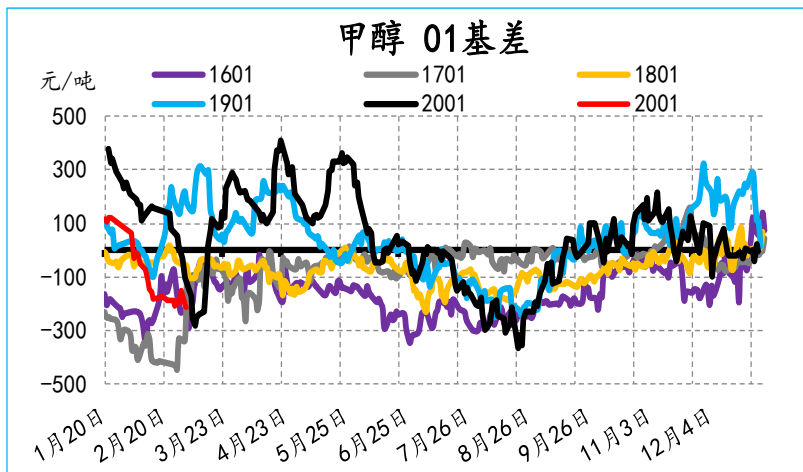
注3：主力合约5月。

套利跟踪：甲醇

信达期货能化组交流群，即将成立啦！

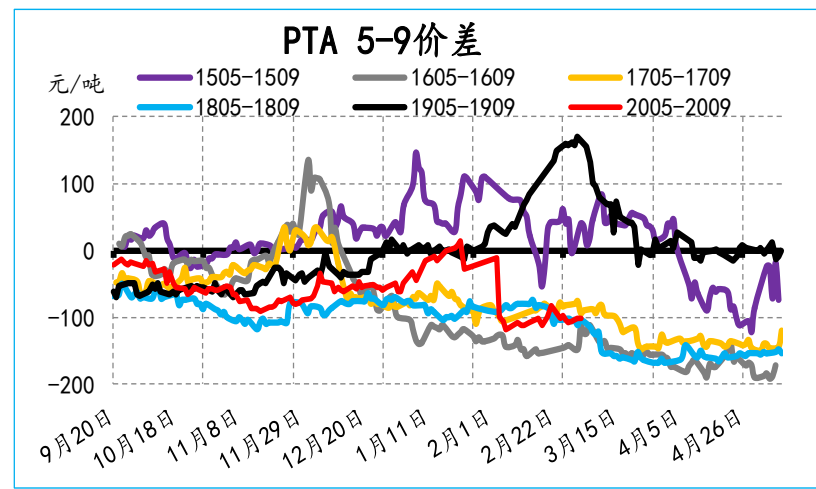
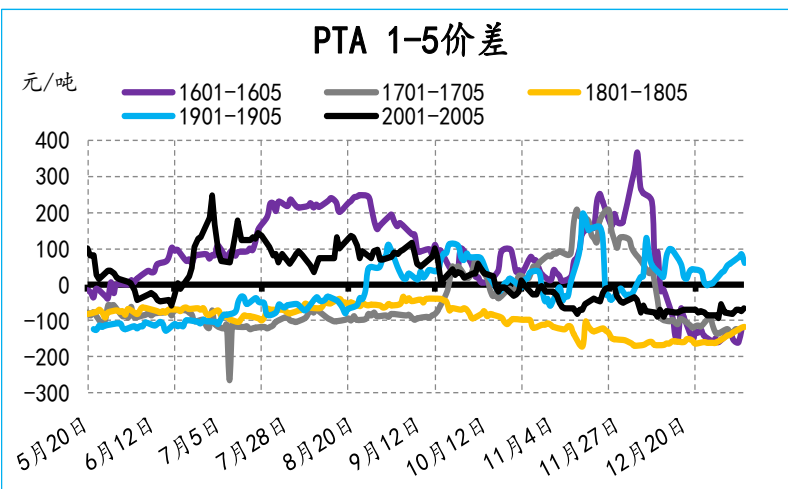
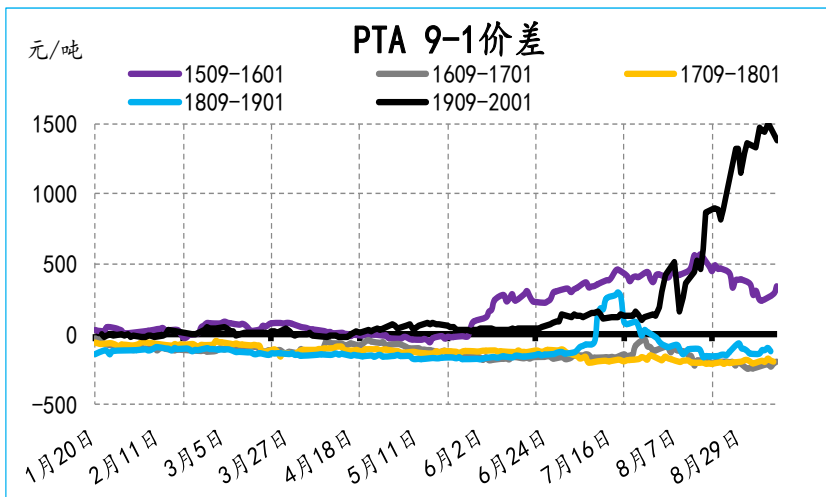
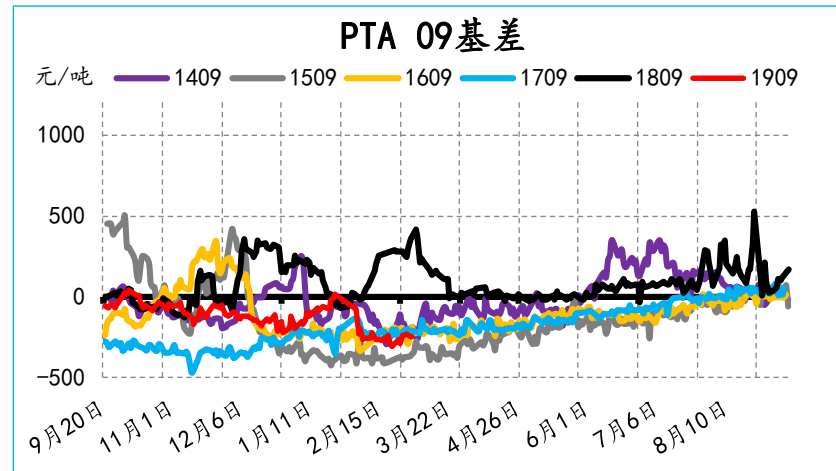
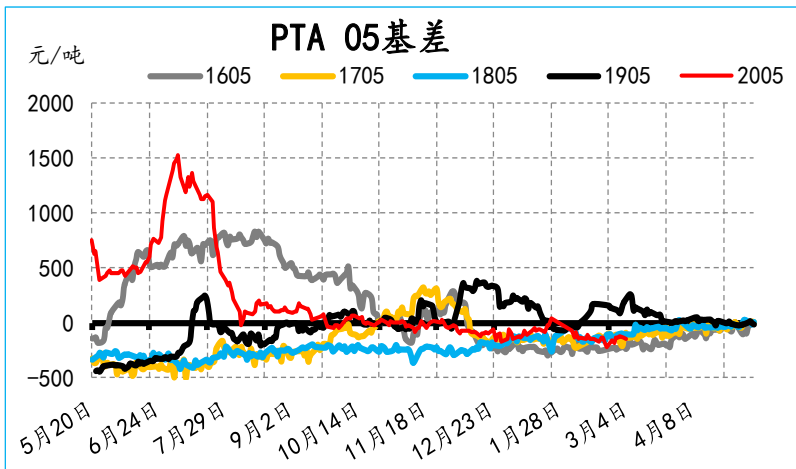
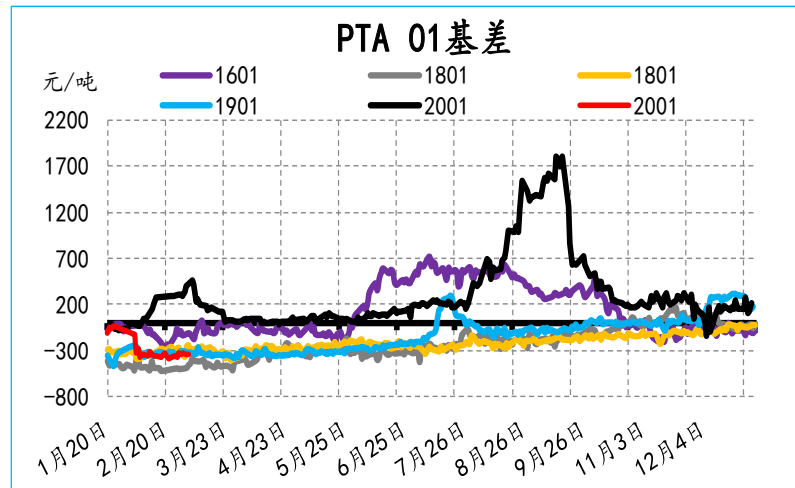
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微信号：hanbb360



套利跟踪：PTA

信达期货能化组交流群，即将成立啦！
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微信号：hanbb360

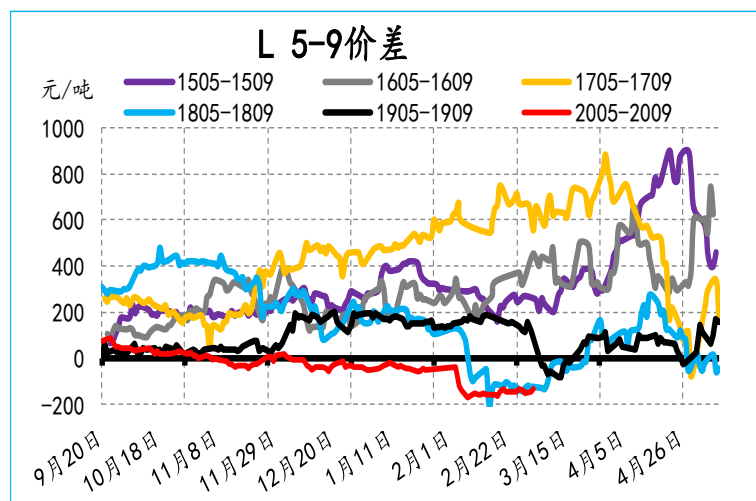
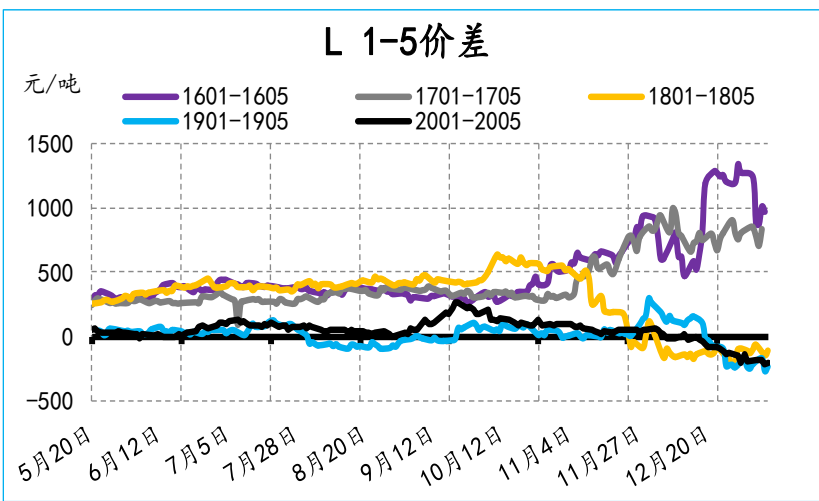
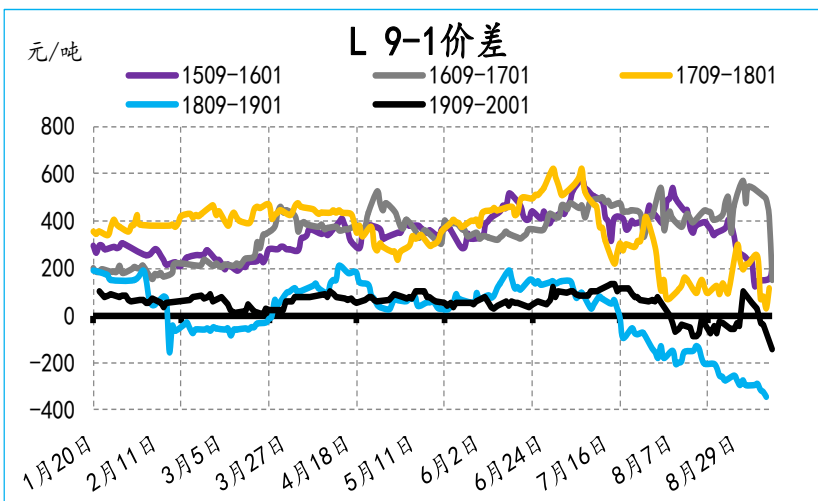
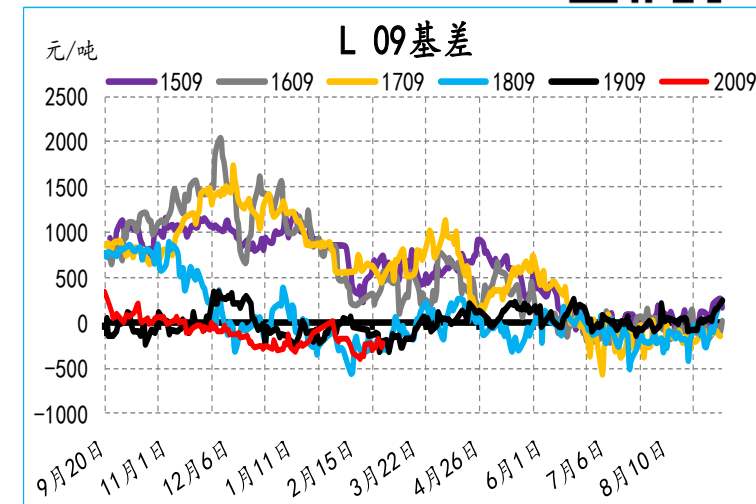
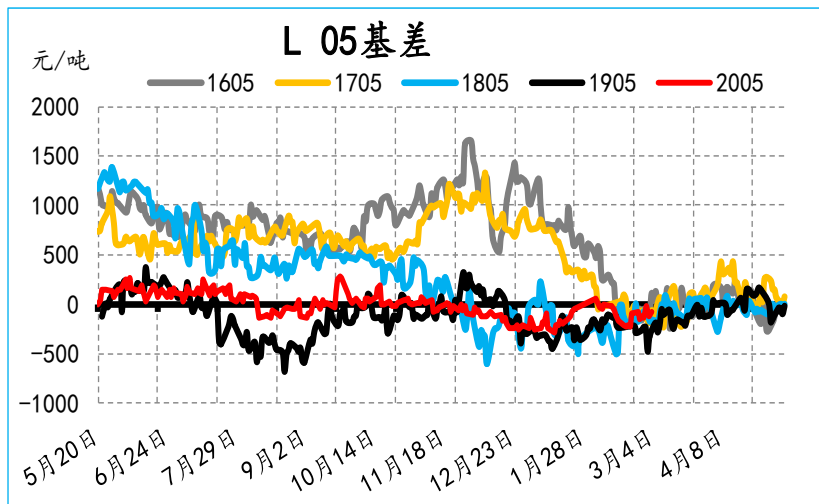
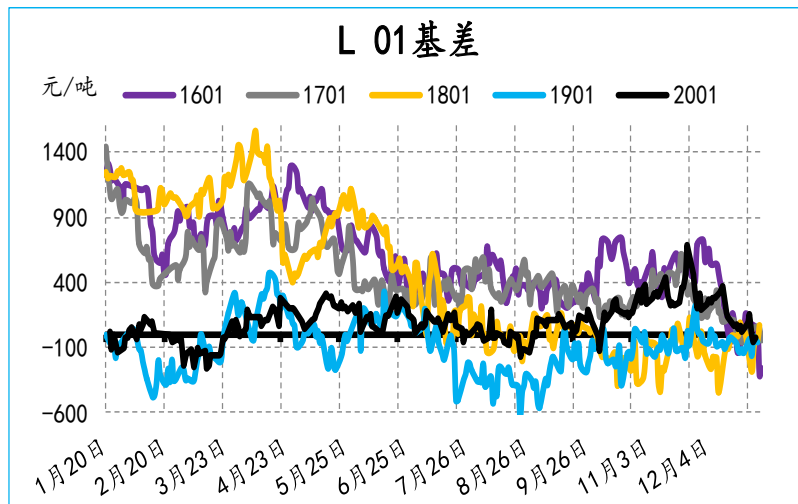


套利跟踪：PE

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360



套利跟踪：PP

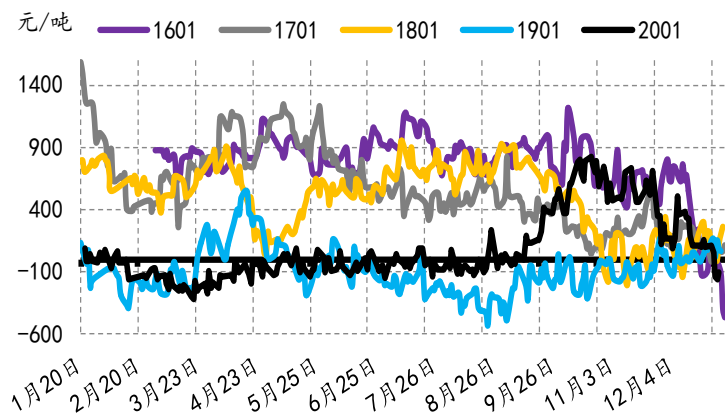
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

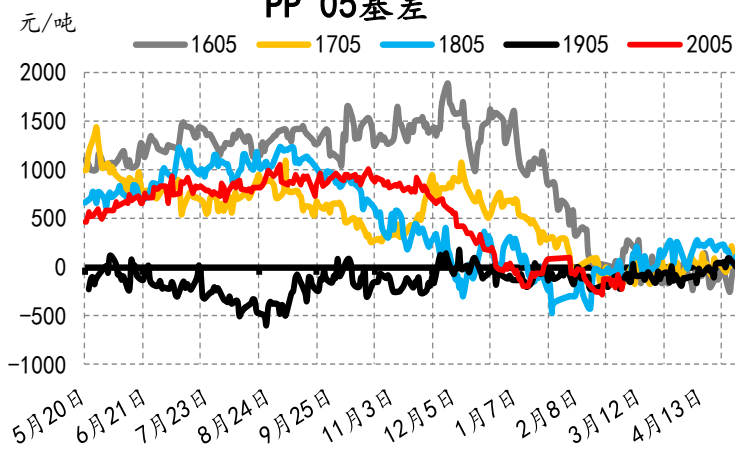
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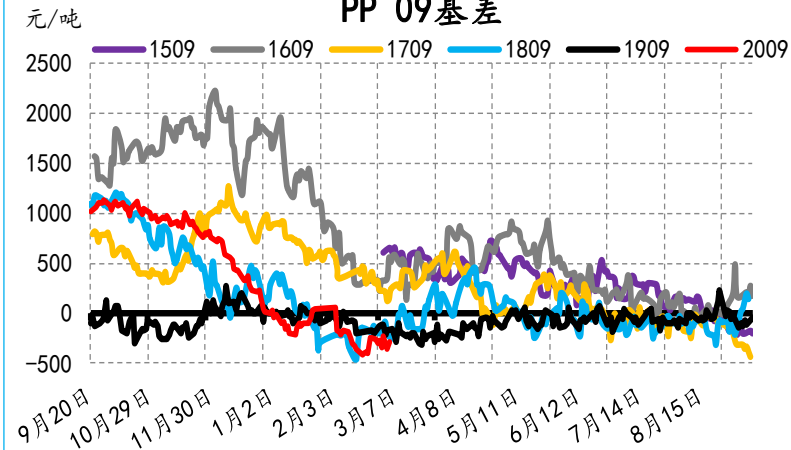
PP 01基差



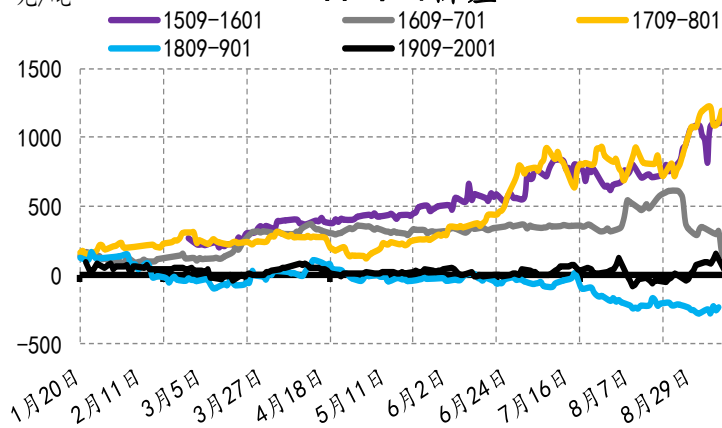
PP 05基差



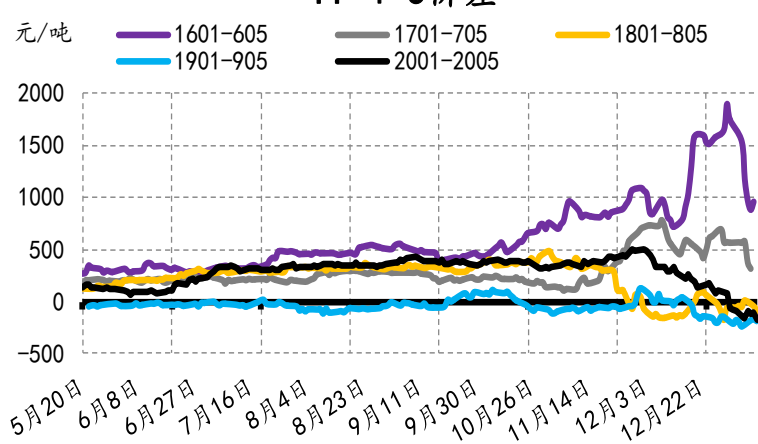
PP 09基差



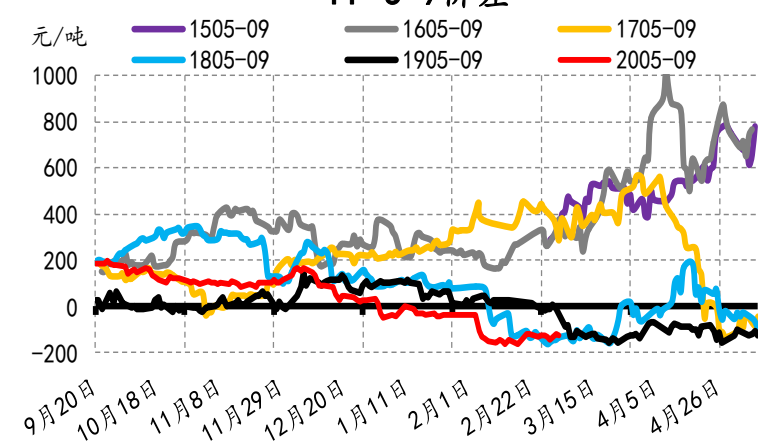
PP 9-1价差



PP 1-5价差



PP 5-9价差



套利跟踪：PVC

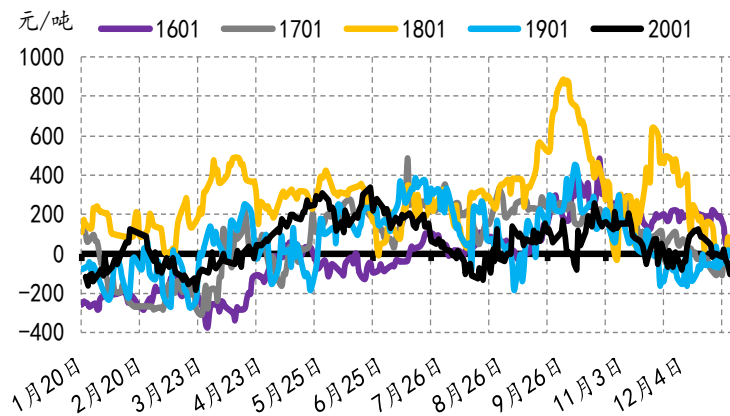
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

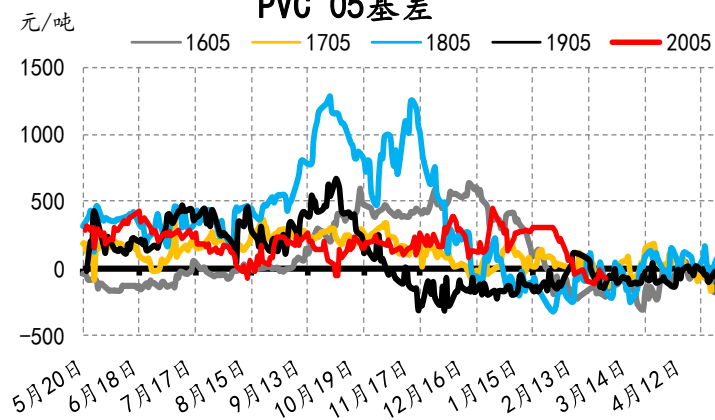
微信号：hanbb360



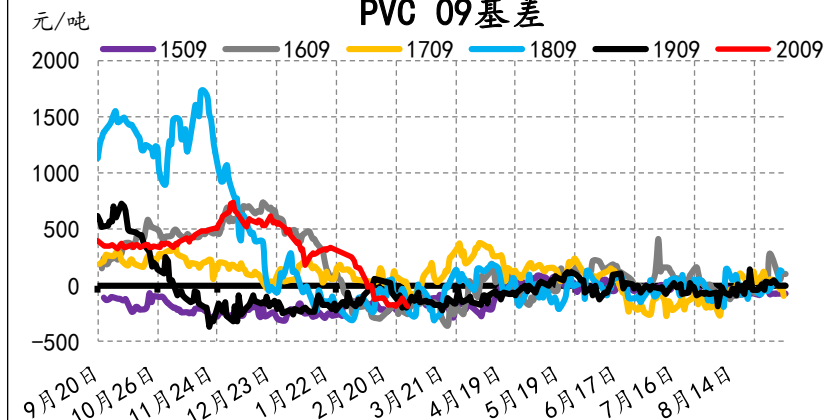
PVC 01基差



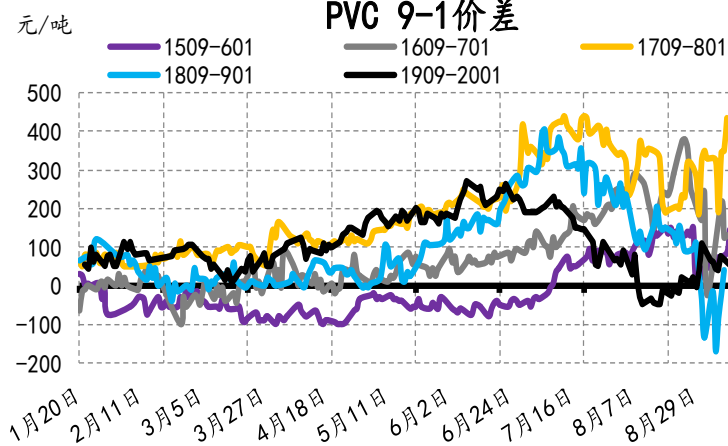
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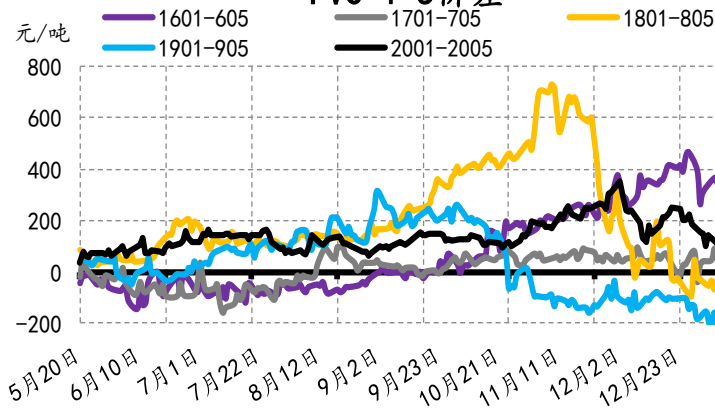
PVC 09基差



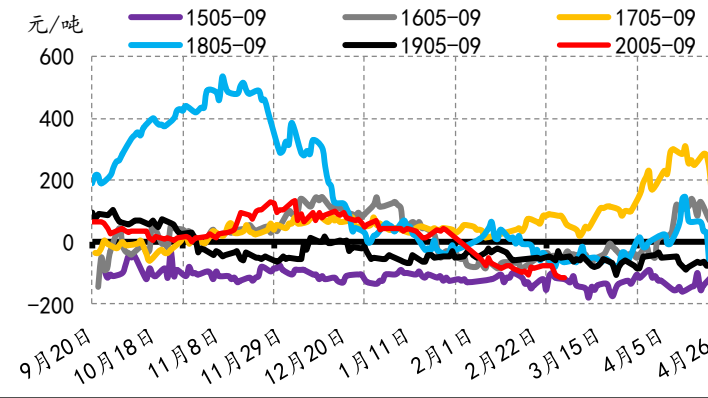
PVC 9-1价差



PVC 1-5价差



PVC 5-9价差

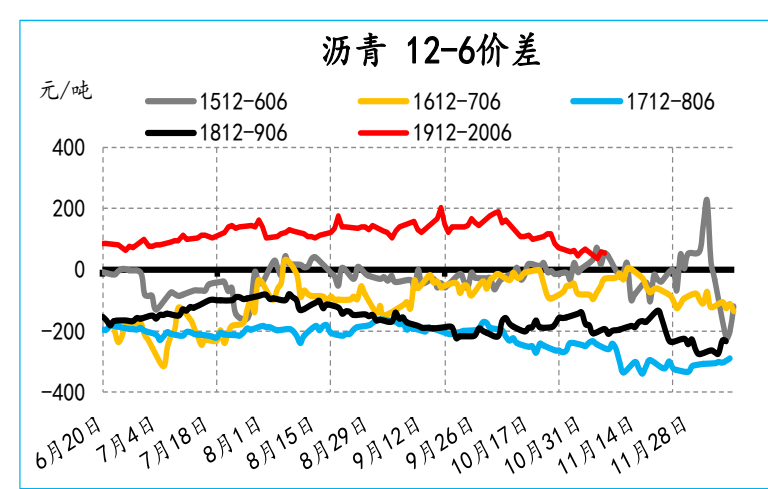
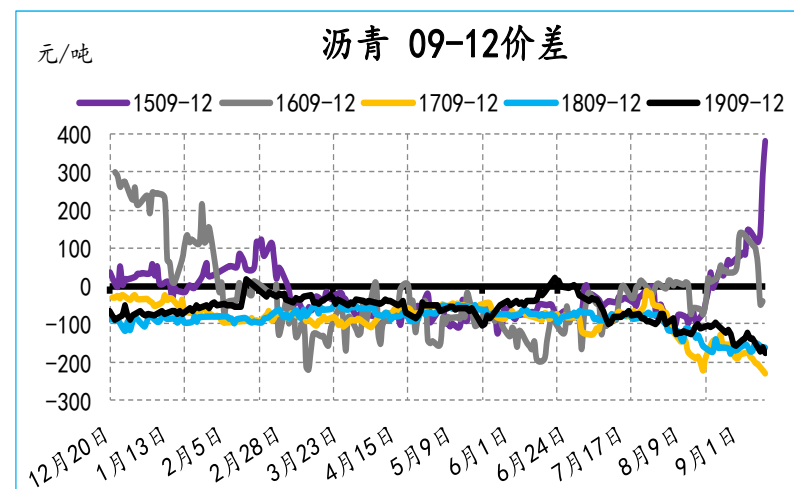
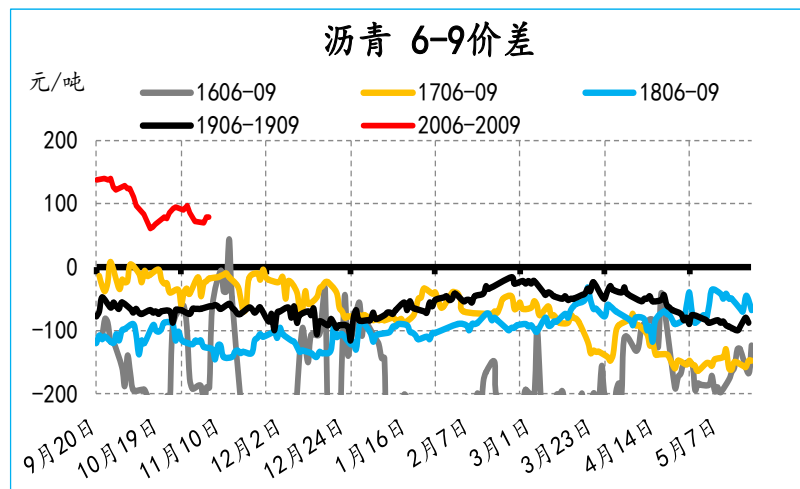
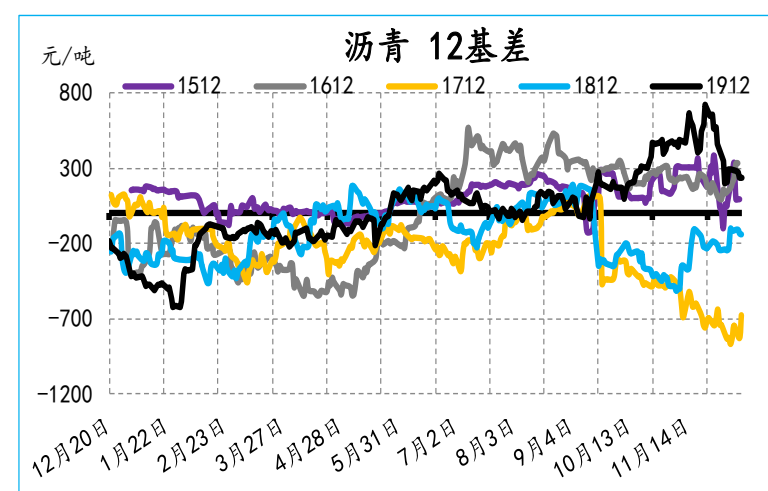
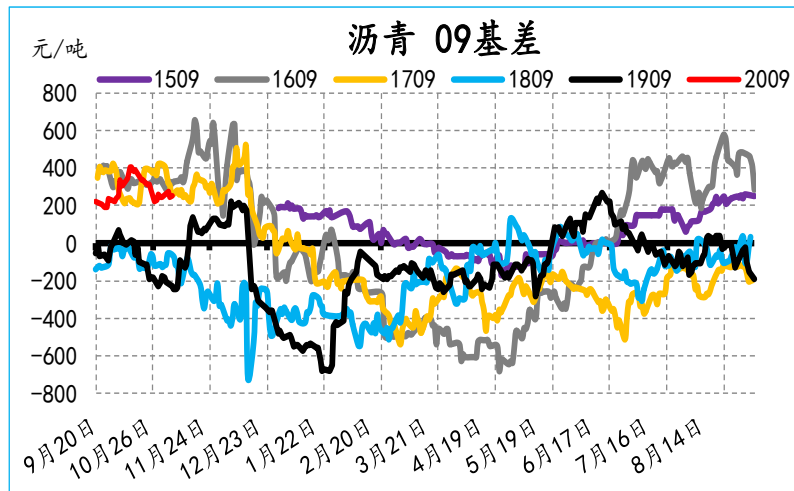
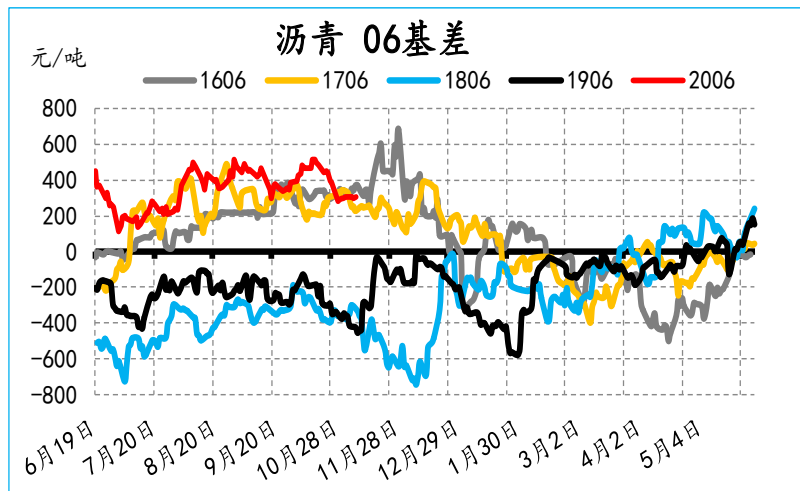


套利跟踪：沥青

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360



套利跟踪：橡胶

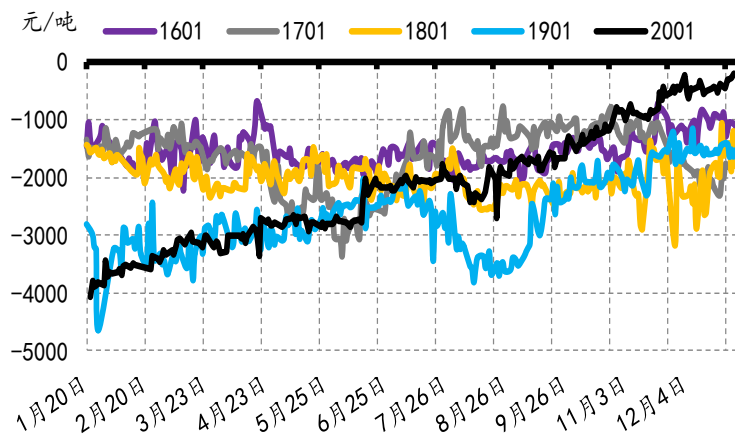
信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

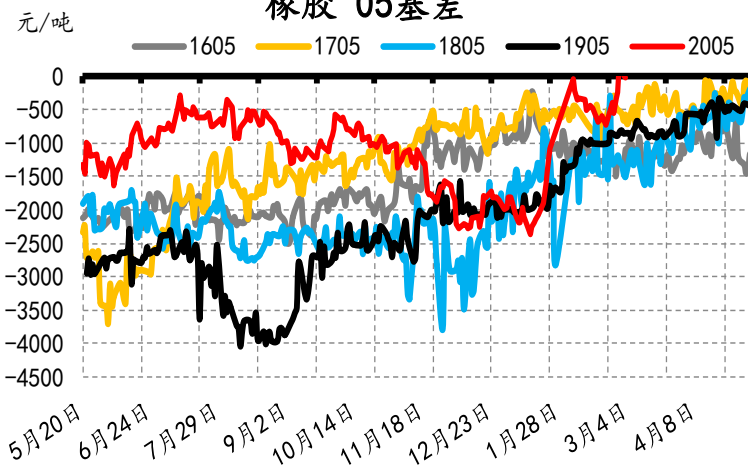
微信号：hanbb360



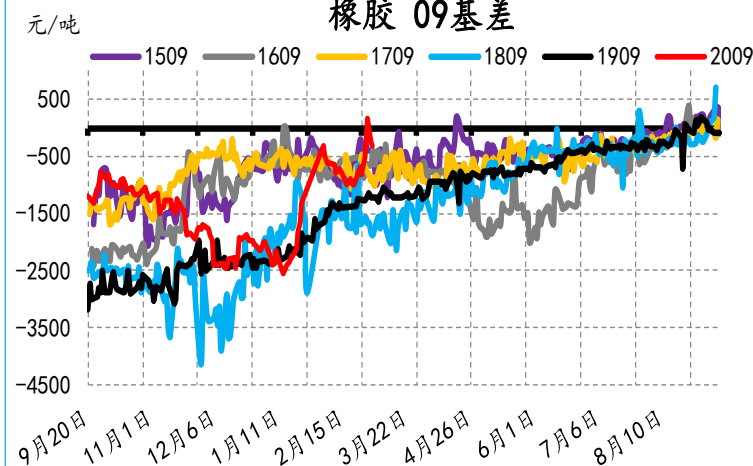
橡胶 01基差



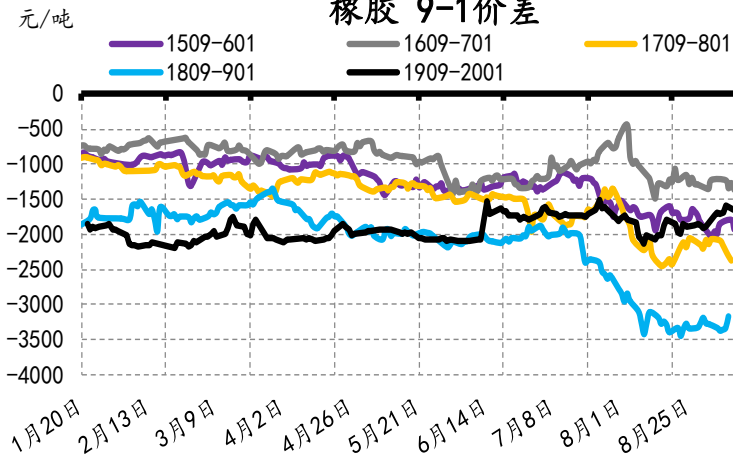
橡胶 05基差



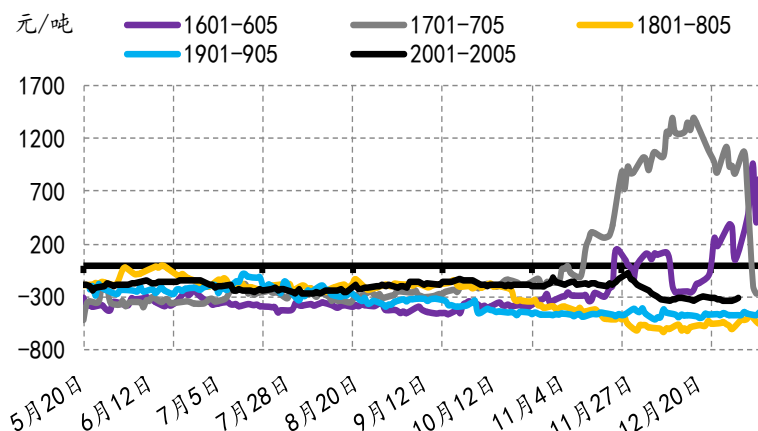
橡胶 09基差



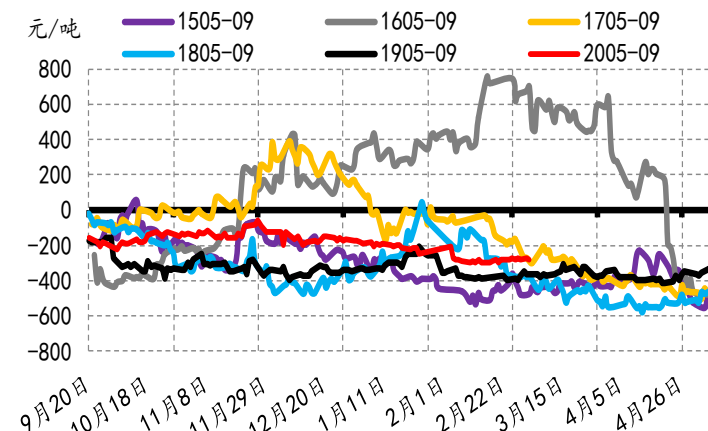
橡胶 9-1价差



橡胶 1-5价差



橡胶 5-9价差

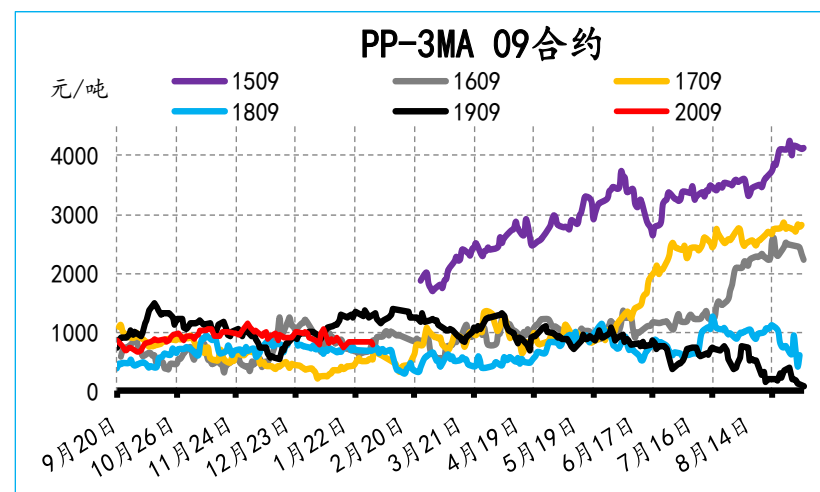
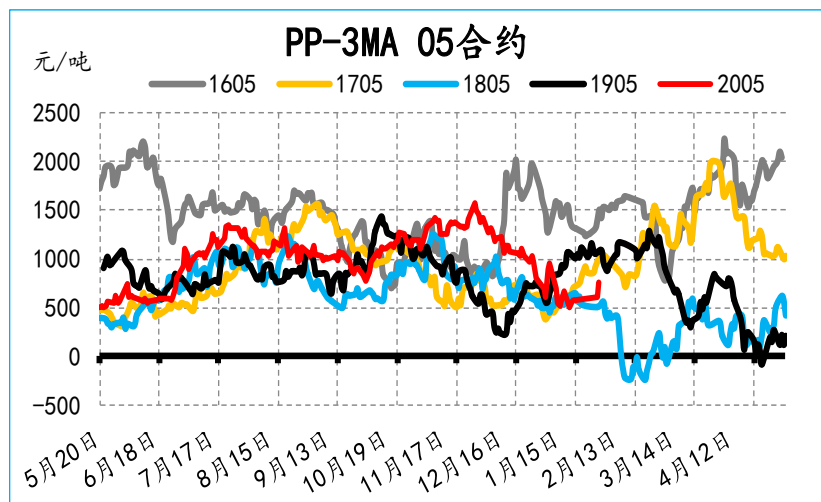
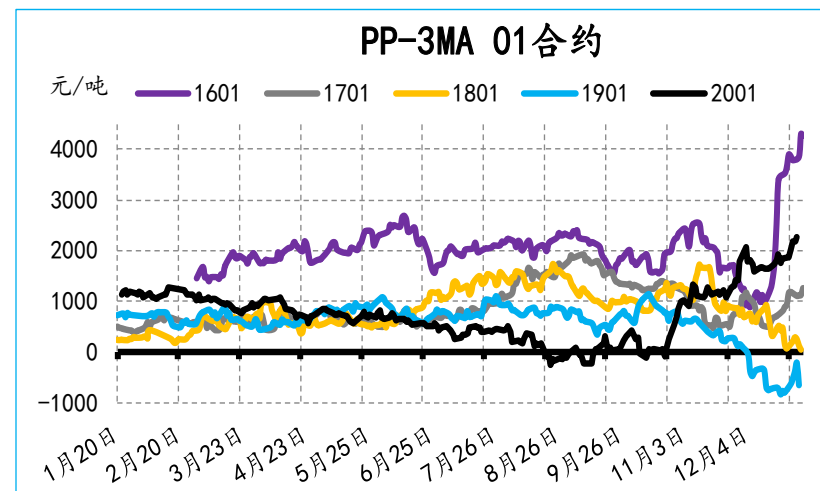
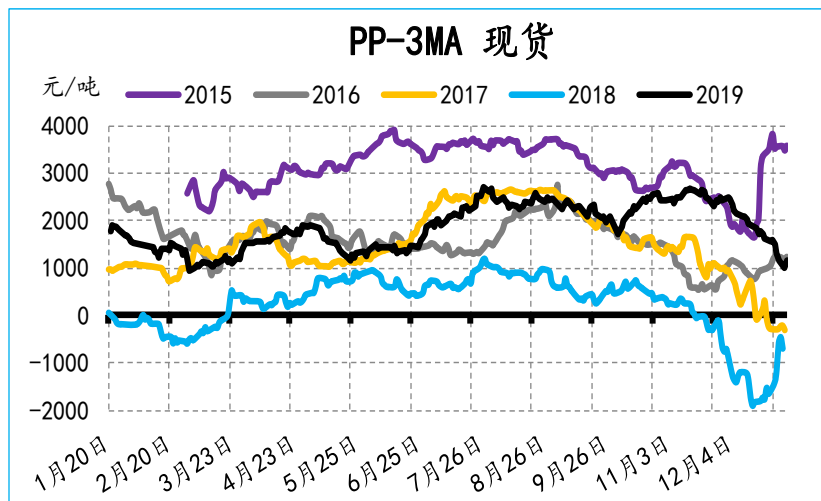


跨品种：PP-3MA

信达期货能化组交流群，即将成立啦！

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微信号：hanbb360

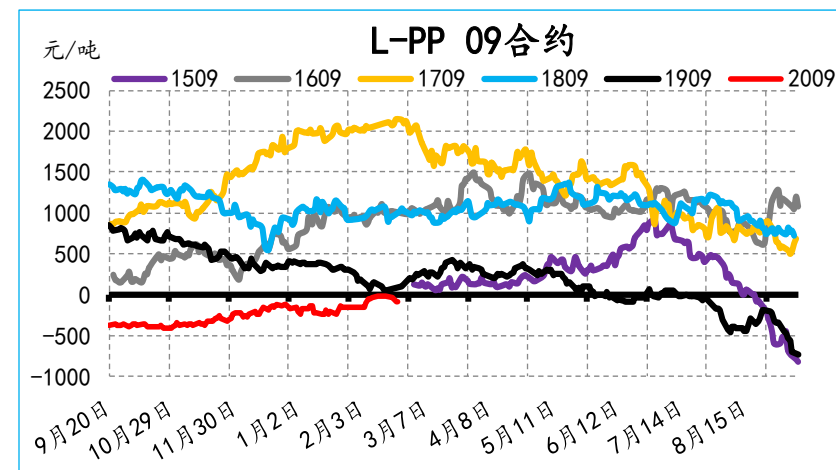
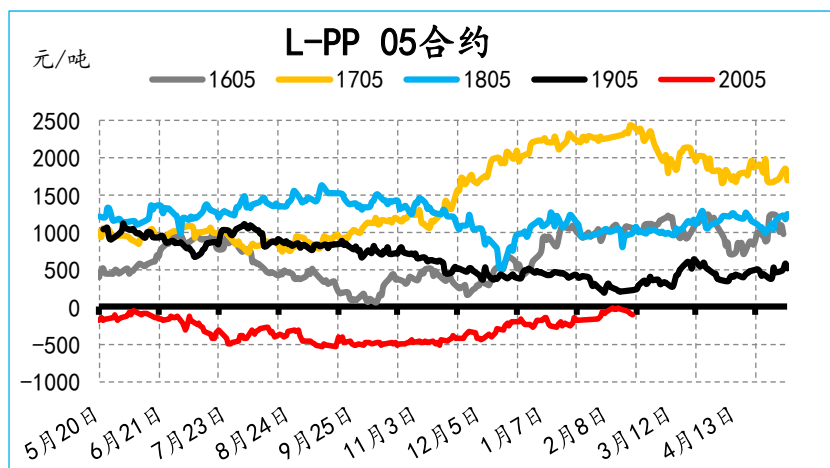
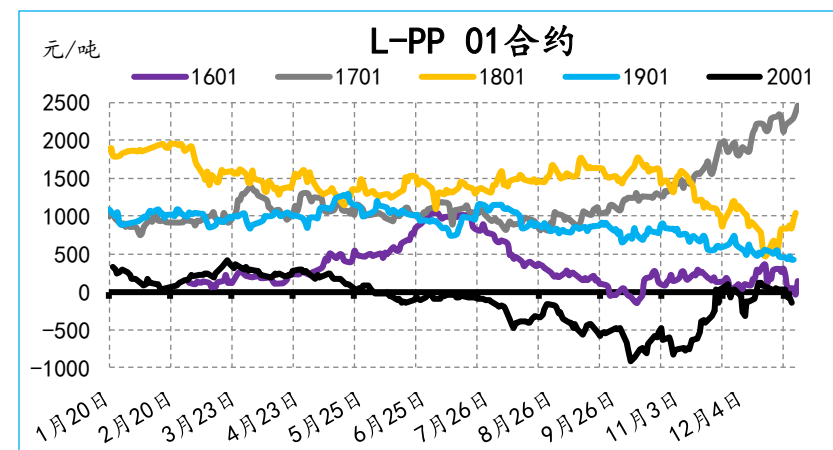
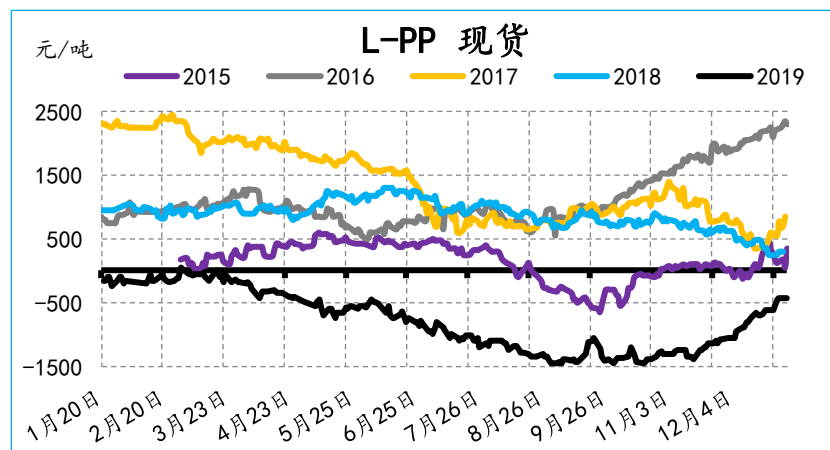


跨品种：塑料-PP

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360

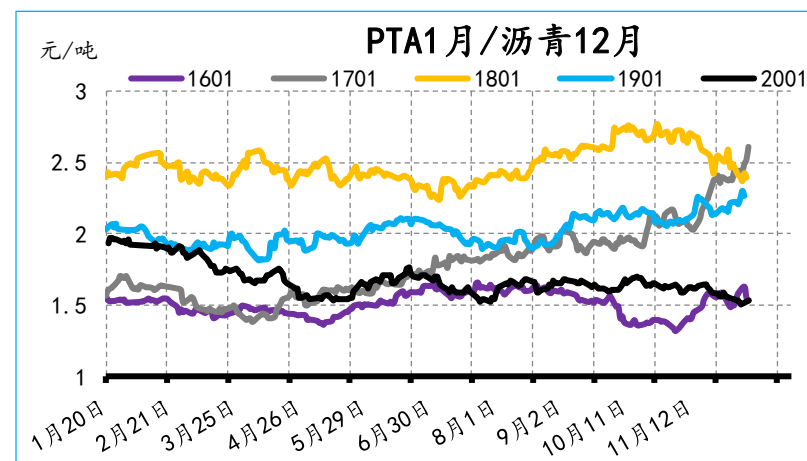
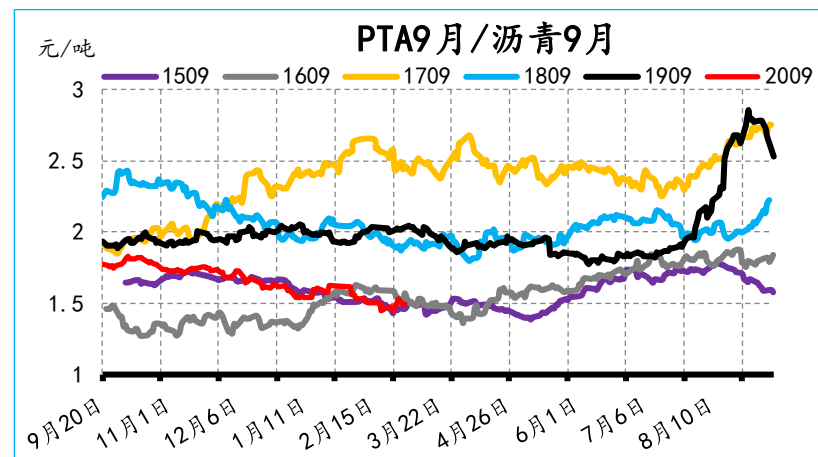
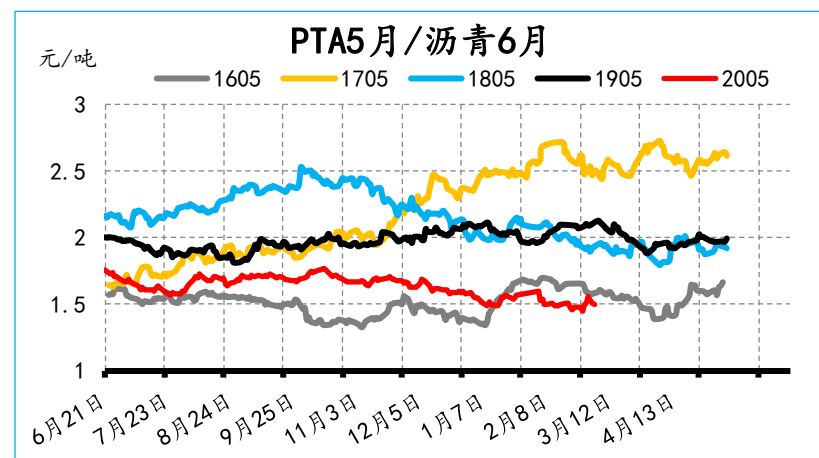
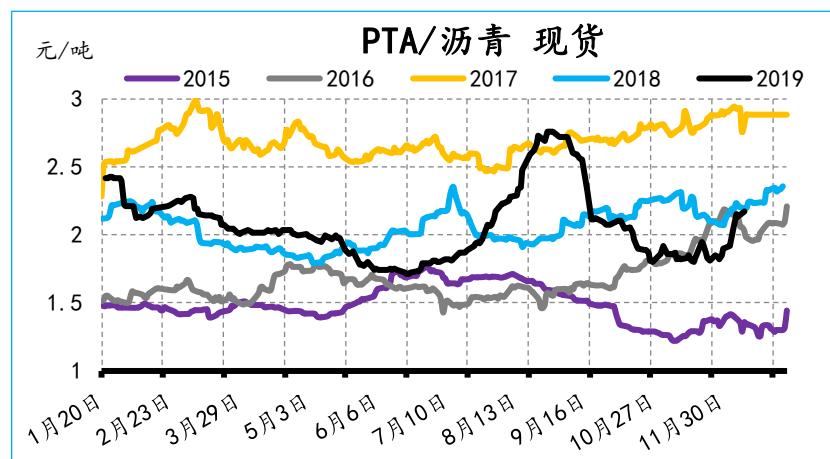


跨品种：PTA/沥青

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360

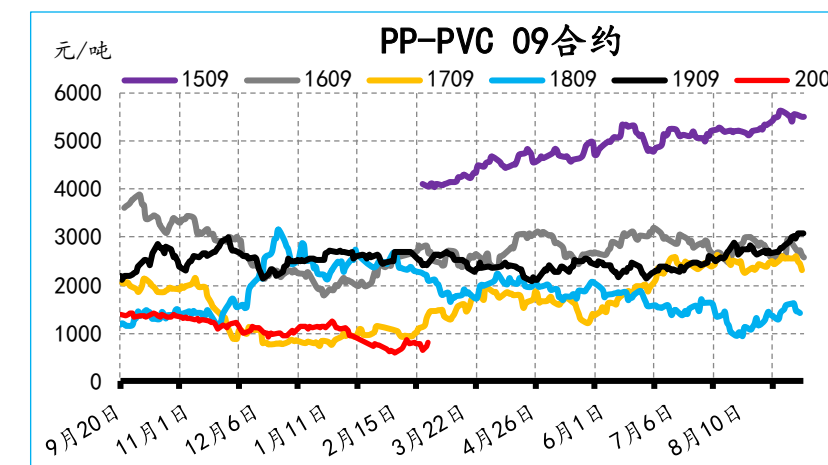
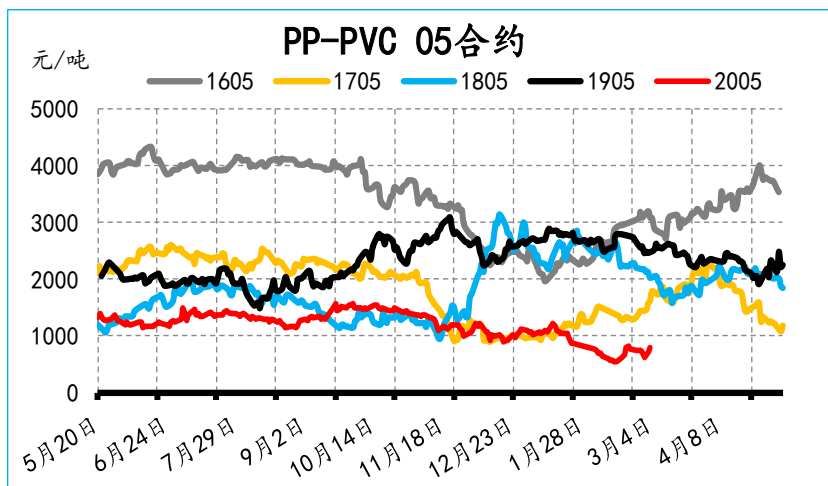
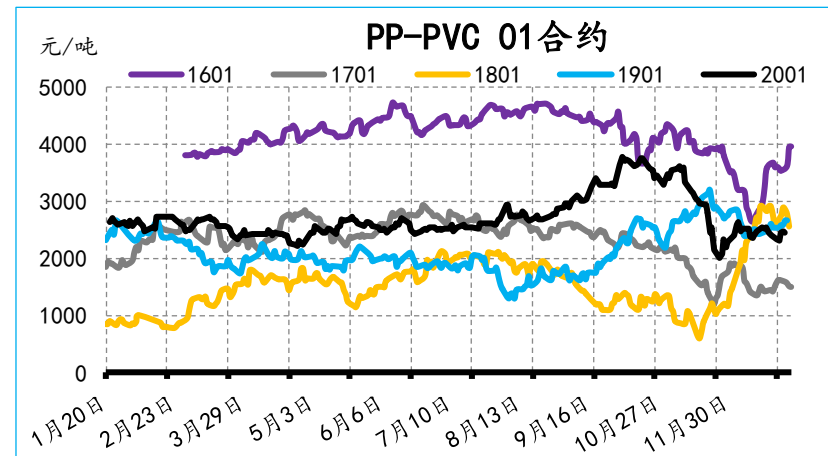
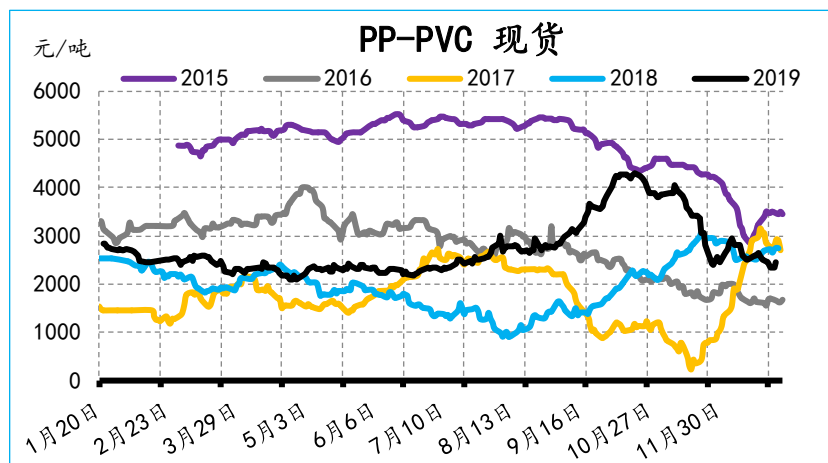


跨品种：PP-PVC

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

微信号：hanbb360

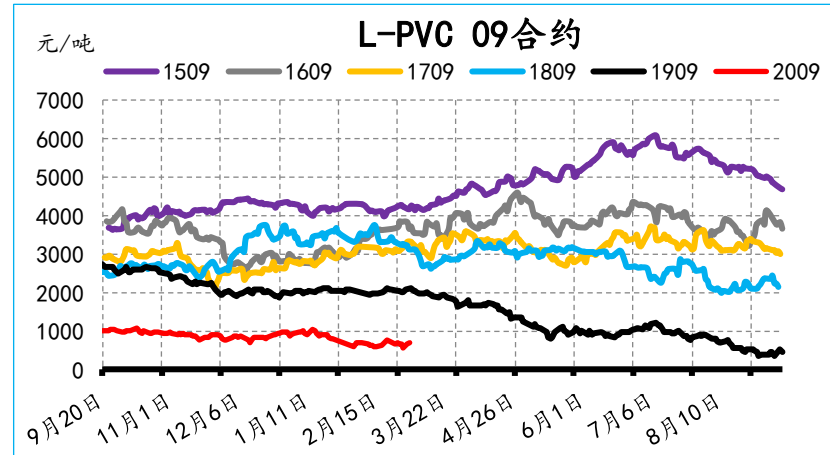
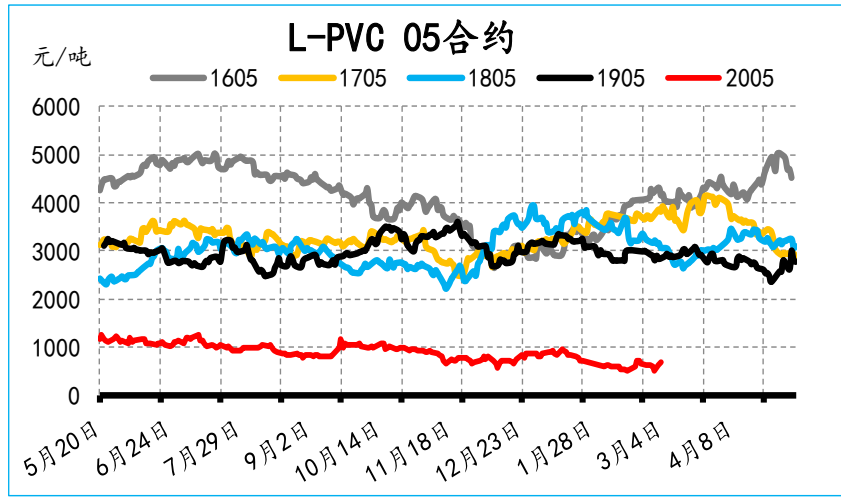
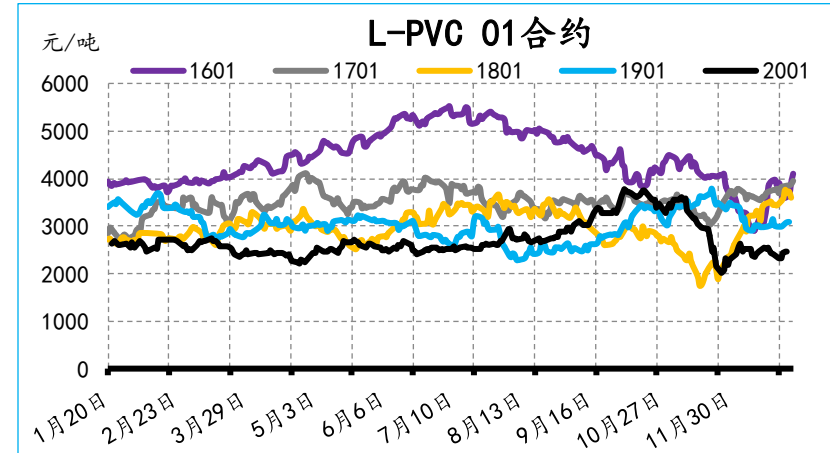
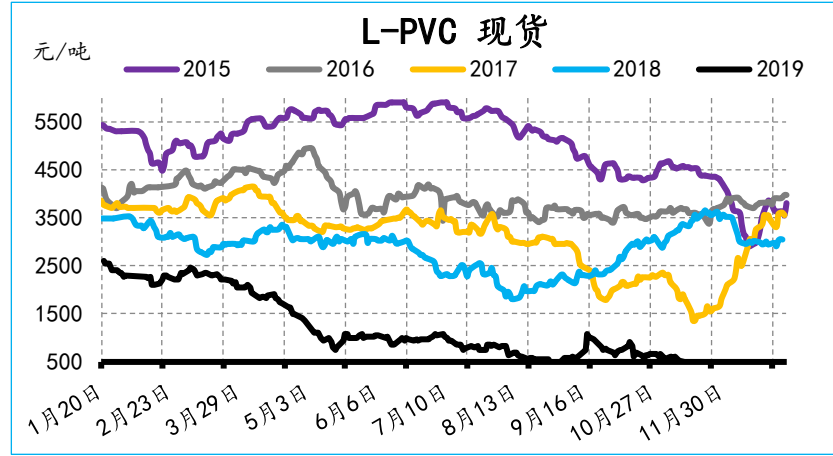


跨品种：塑料-PVC

信达期货能化组交流群，即将成立啦！

快向“能化小精灵”申请吧！

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